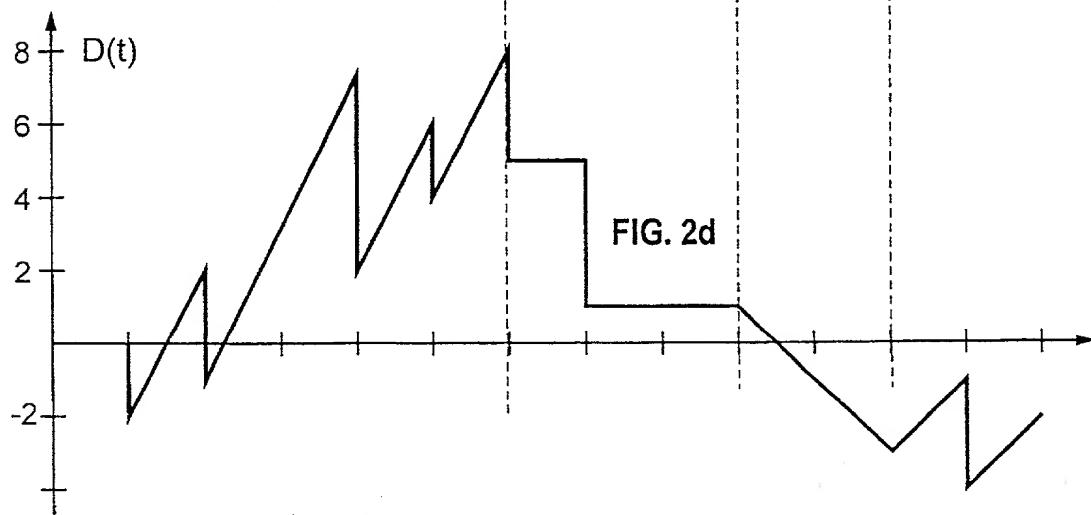
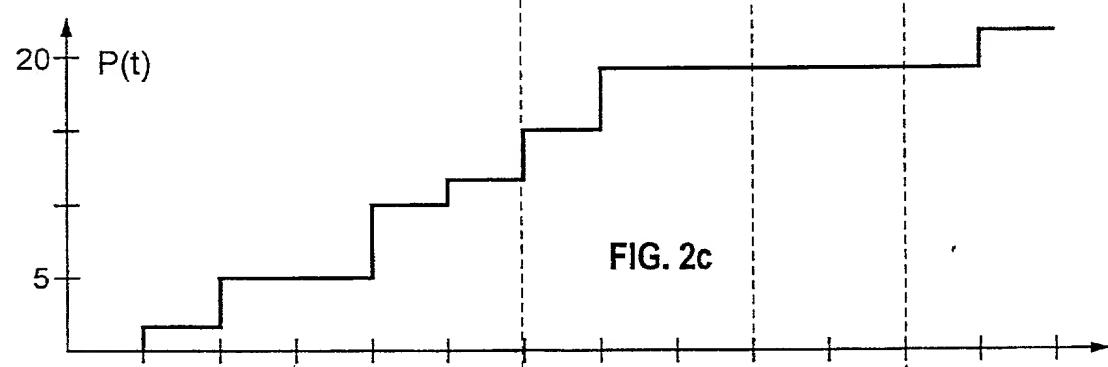
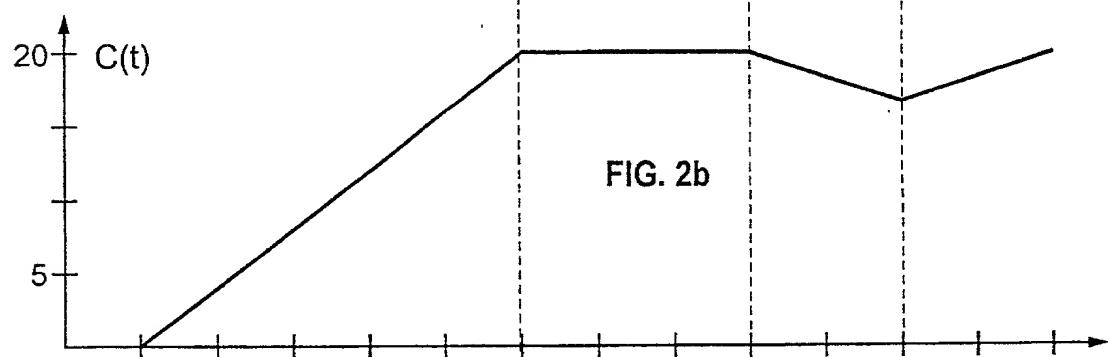
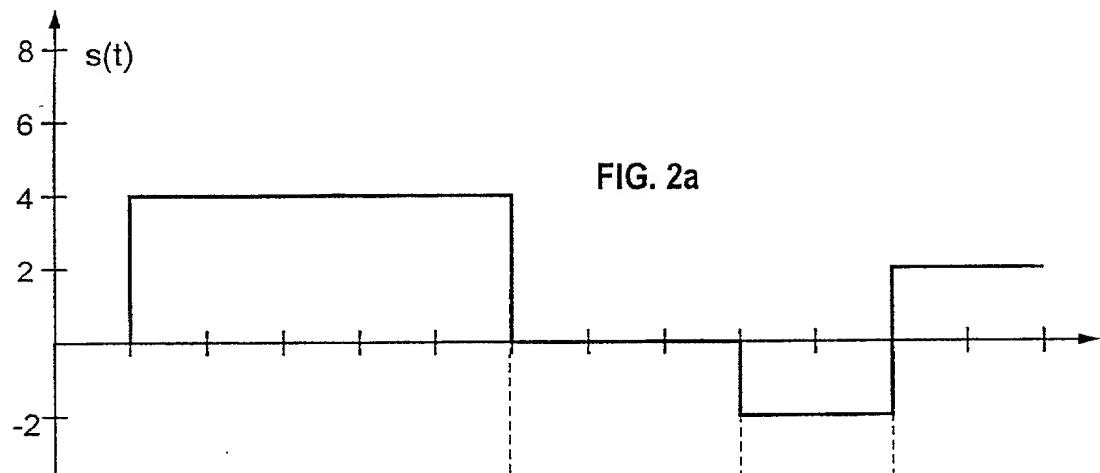


FIG. 1

	TYPE	VALUE	TIME	
E_0	CHANGE IN PRICE	$s_{K(nH)}$	nH	RECORDS OF EVENTS IN THE TIME SLOT $(nH, (n+1)H)$
E_{n+1}	CHANGE IN PRICE	$s_{K((n+1)H)}$	$(n+1)H$	

FIG. 6

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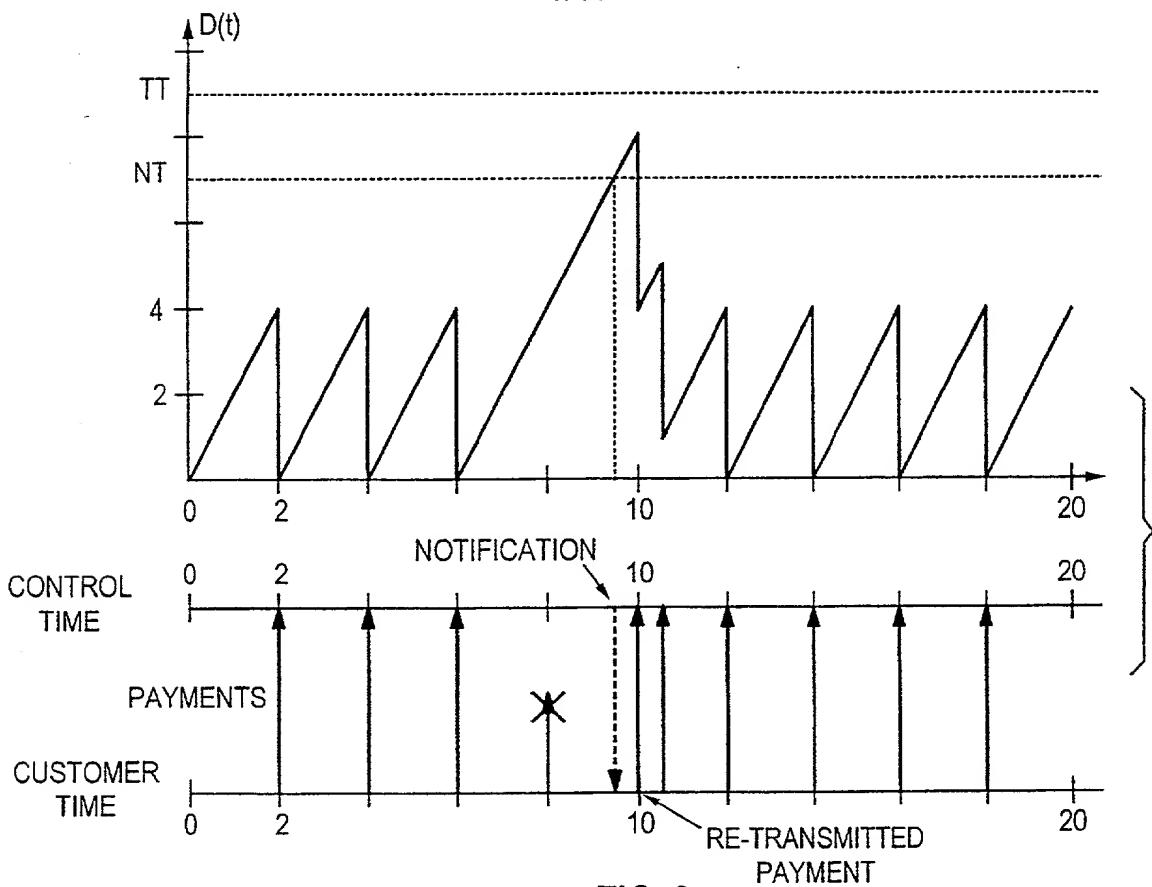


FIG. 3

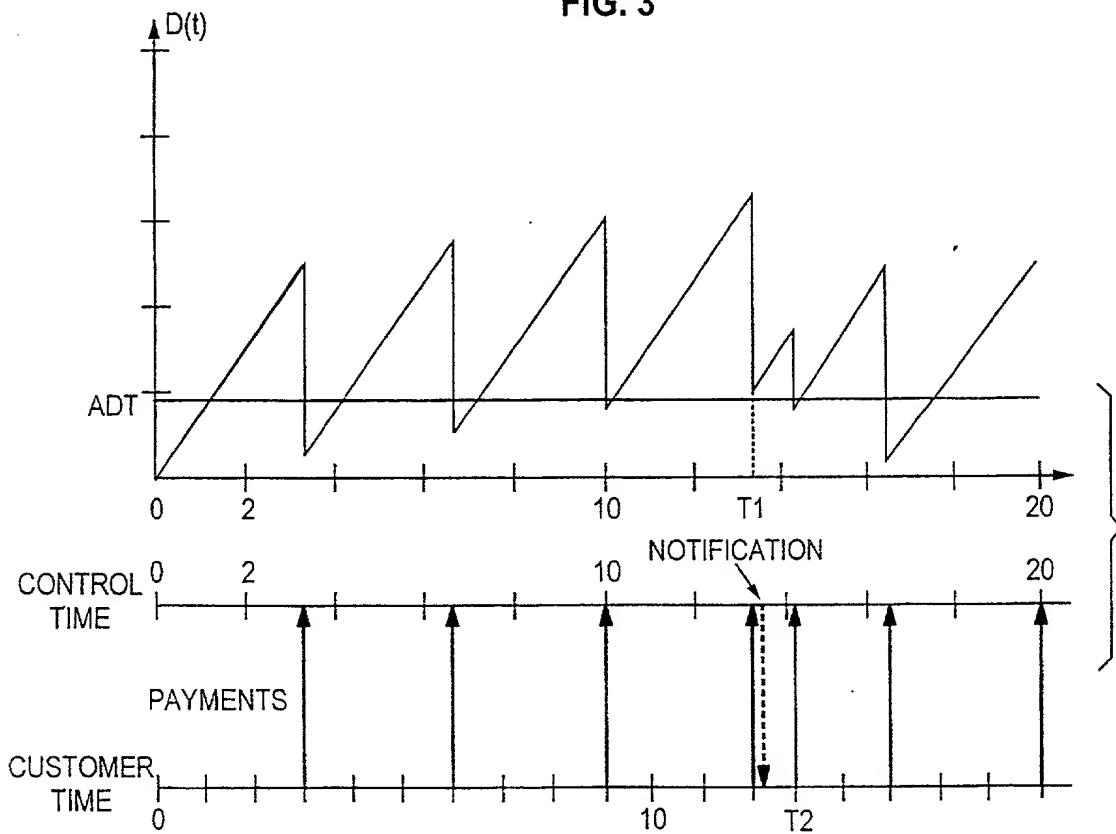


FIG. 4

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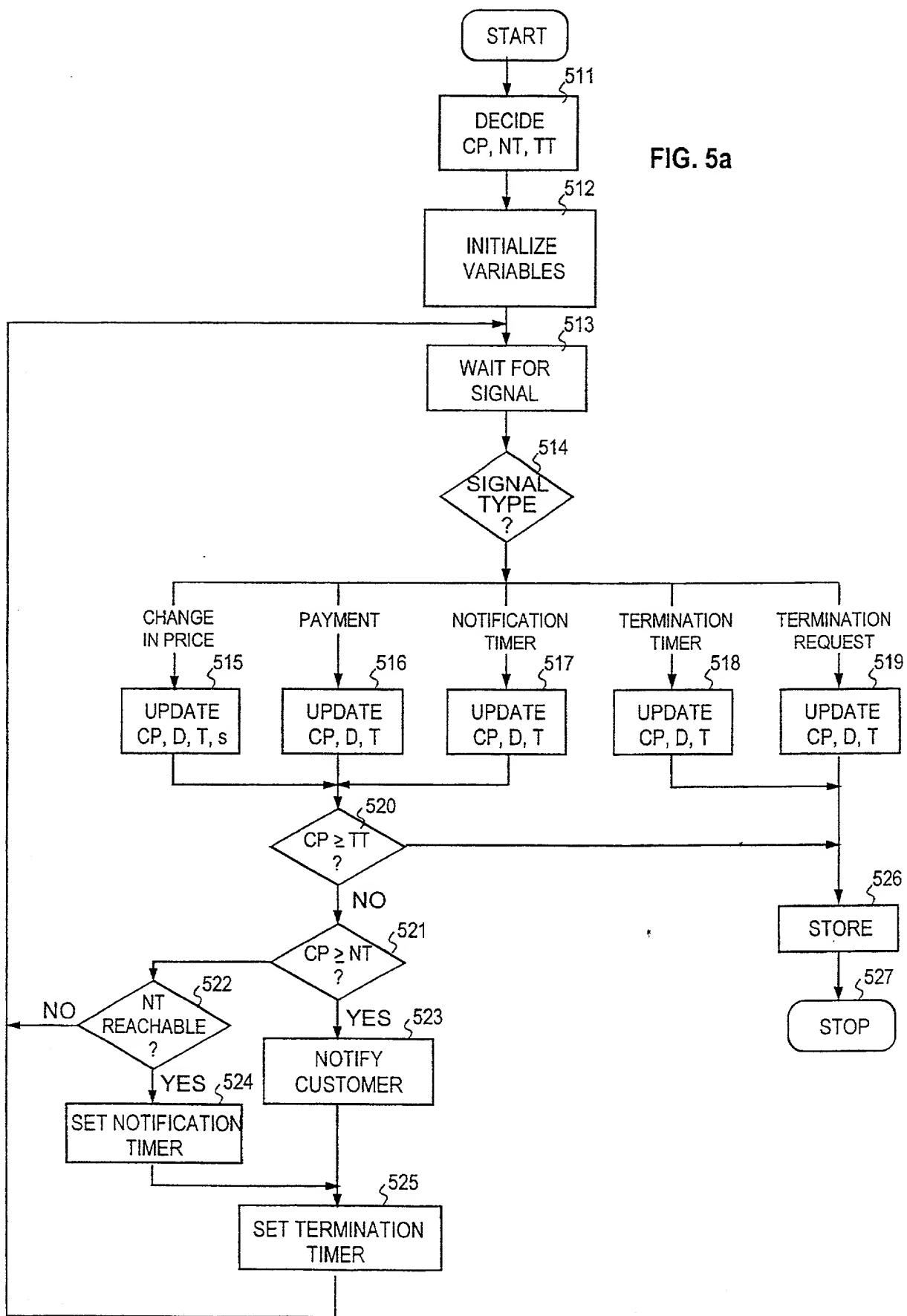
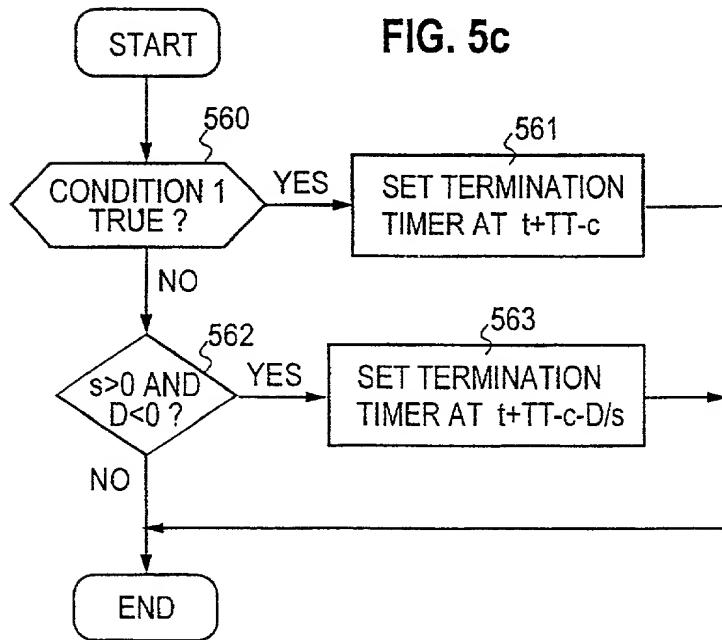
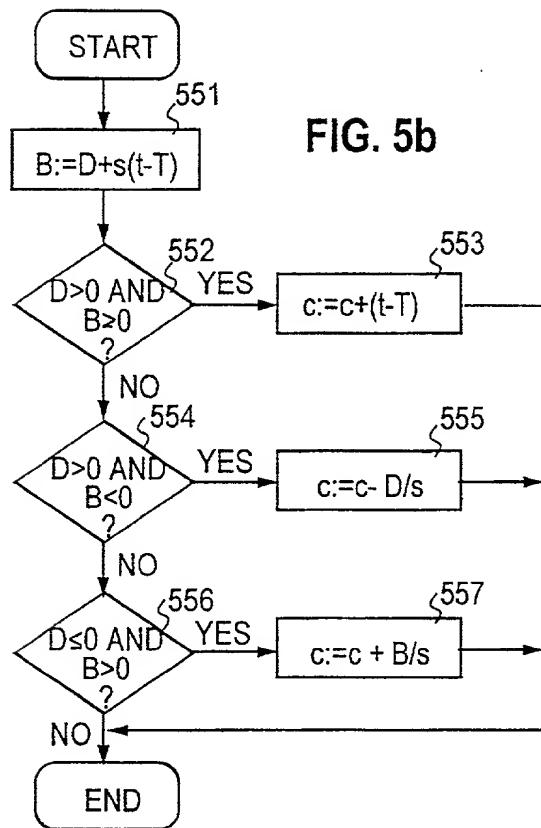
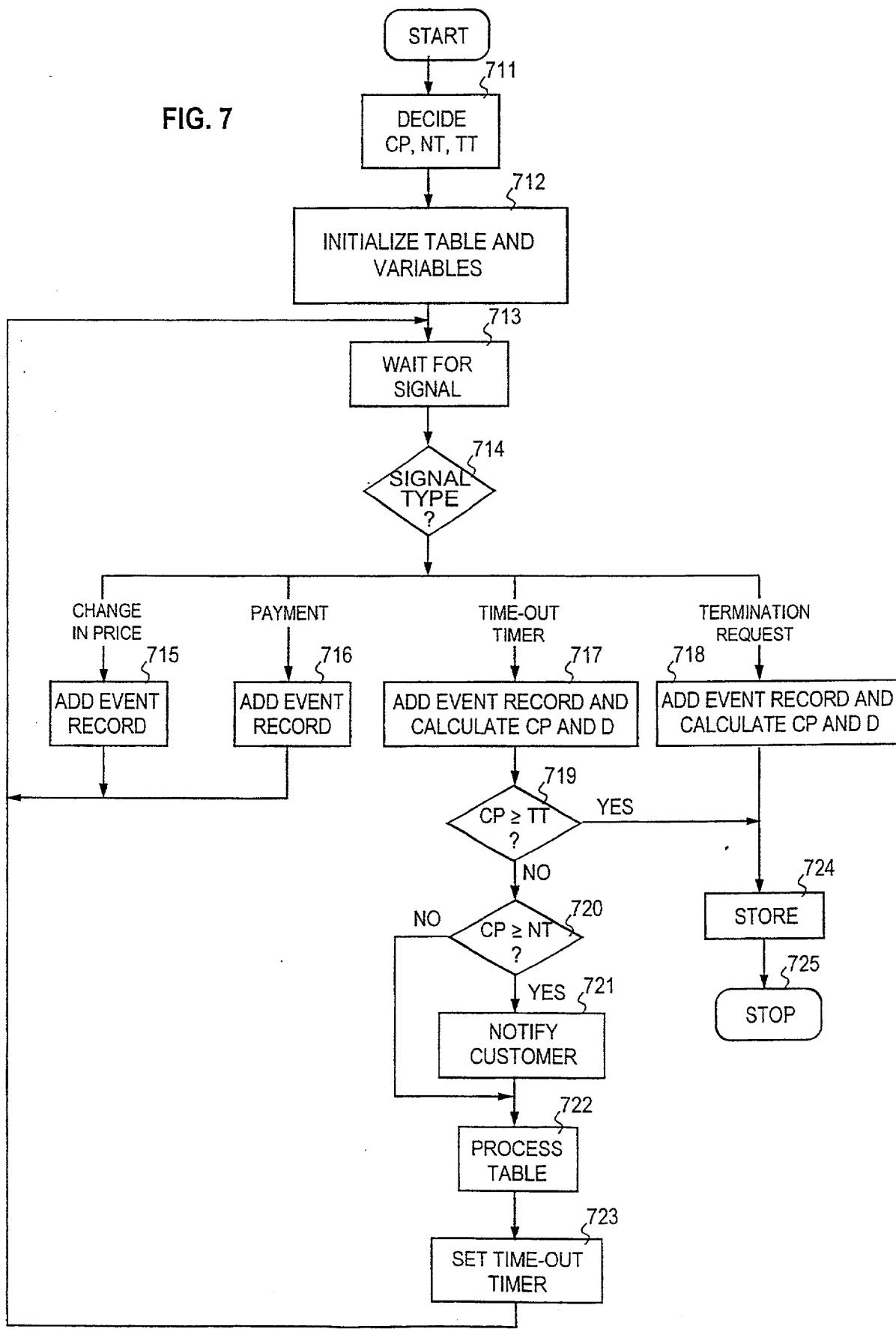


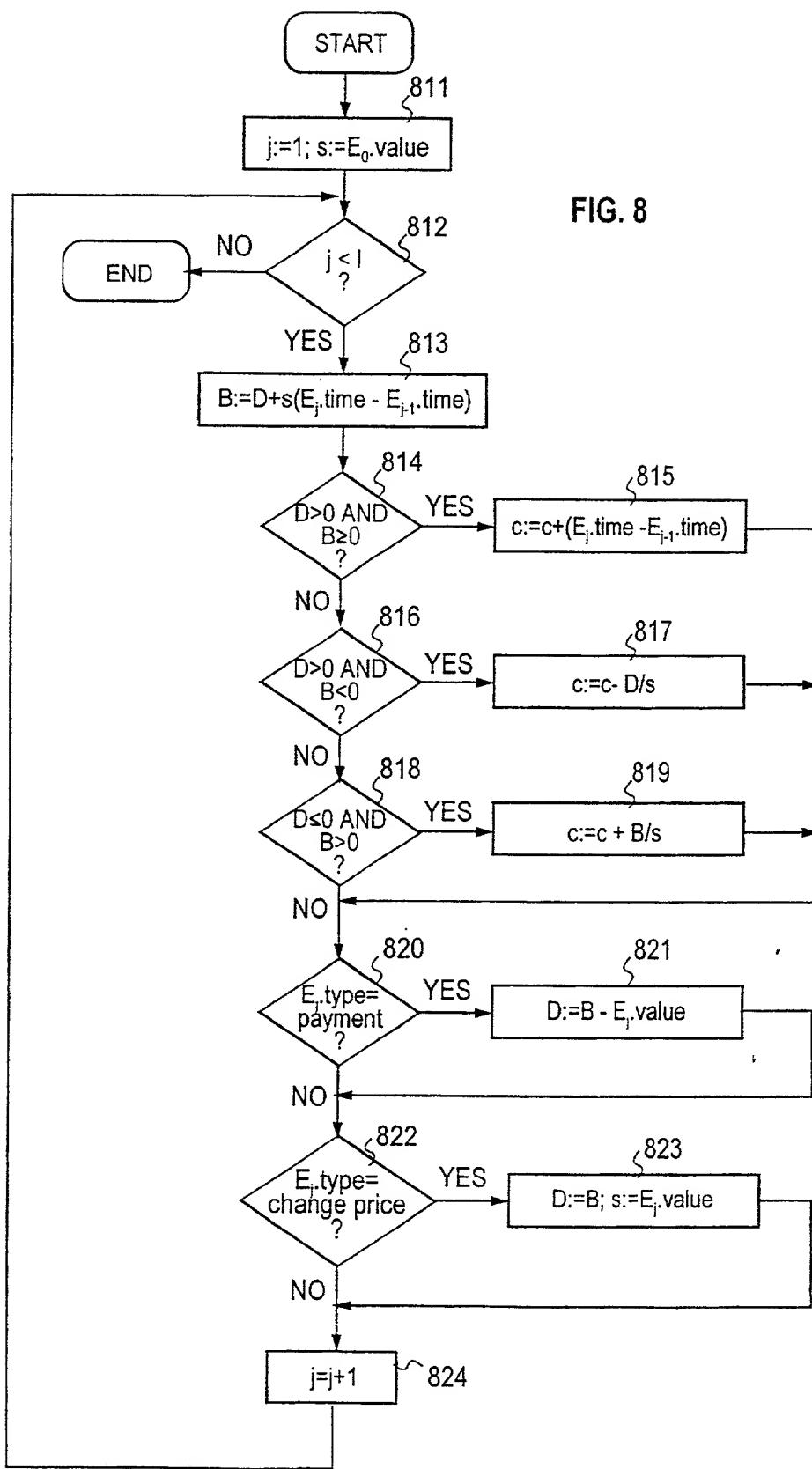
FIG. 5a



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FIG. 7





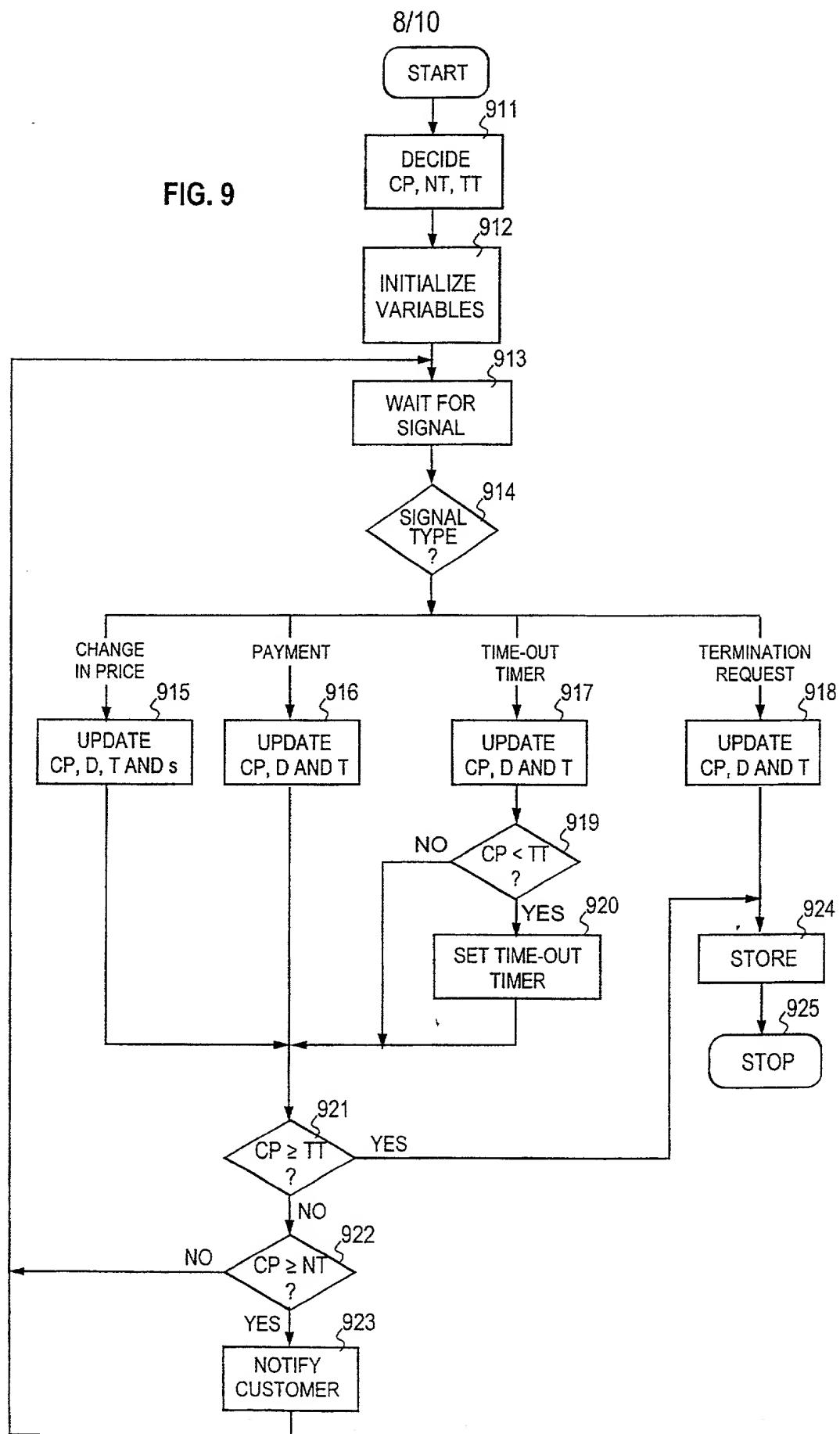


FIG. 10a

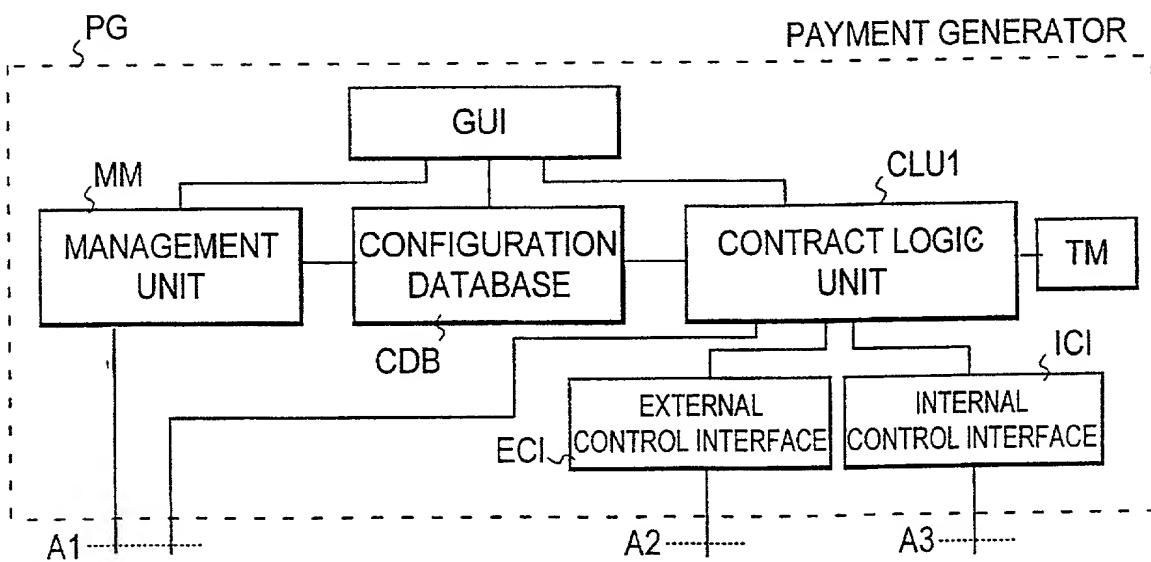
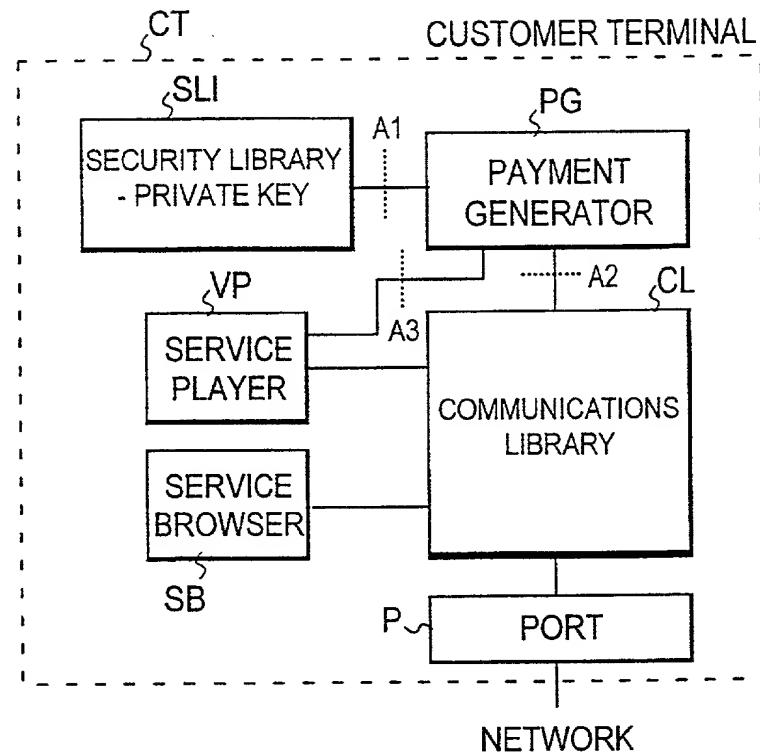


FIG. 10b

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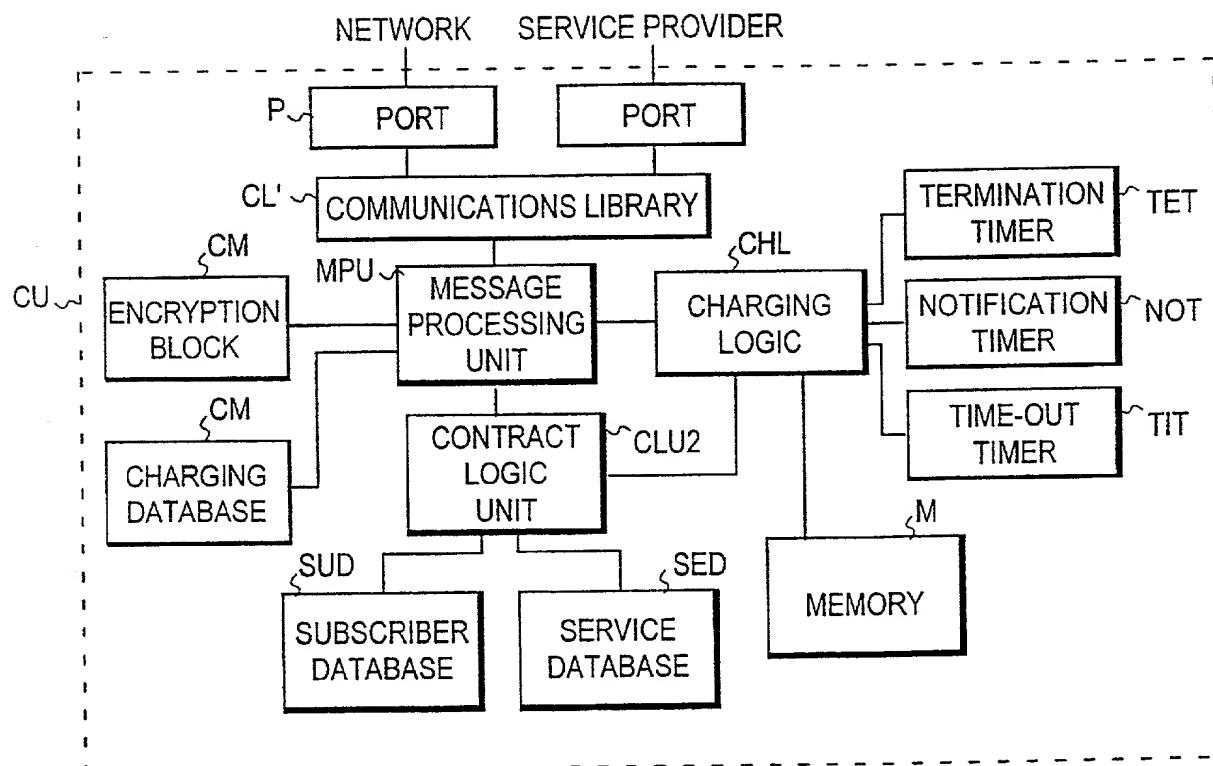


FIG. 11

FIG. 12

